ELSEVIER

Journal of Econometrics 97 (2000) 383

JOURNAL OF Econometrics

www.elsevier.nl/locate/econbase

Author index to volume 97

Chib, S., Hamilton, B.H., Bayesian analysis of cross-section and clustered data treatment models 25

Chong, T.T.-L., Estimating the differencing parameter via the partial autocorrelation function 365

Deschamps, P.J., Exact small-sample inference in stationary, fully regular, dynamic demand models 51

Hamilton, B.H., *see* Chib, S. 25

Hansen, B.E., Testing for structural change in conditional models 93

Huang, J.-C., Nychka, D.W., A nonparametric multiple choice method within the random utility framework 207

Im, K.S., Robustifying Glejser test of heteroskedasticity 179

Inkmann, J., Misspecified heteroskedasticity in the panel probit model: A small sample comparison of GMM and SML estimators 227

Koop, G., Van Dijk, H.K., Testing for integration using evolving trend and seasonals models: A Bayesian approach 261

Lewbel, A., Semiparametric qualitative response model estimation with unknown heteroscedasticity or instrumental variables 145

Machado, J., Silva, J.M.C.S., Glejser's test revisited 189

Nychka, D.W., *see* Huang, J.-C. 207

Perraudin, W.R.M., Sørensen, B.E., The demand for risky assets: Sample selection and household portfolios 117

Pesaran, M.H., Shin, Y., Smith, R.J., Structural analysis of vector error correction models with exogenous $I(1)$ variables 293

Phillips, G.D.A., An alternative approach to obtaining Nagar-type moment approximations in simultaneous equation models 345

Shin, Y., *see* Pesaran, M.H. 293

Silva, J.M.C.S., *see* Machado, J. 189

Smith, R.J., *see* Pesaran, M.H. 293

Sørensen, B.E., *see* Perraudin, W.R.M. 117

Thomsen, T., Short cuts to dynamic factor demand modelling 1

Van Dijk, H.K., *see* Koop, G. 261

0304-4076/00/$ - see front matter © 2000 Elsevier Science S.A. All rights reserved.
PII: S0304-4076(00)00021-X